

PARAMOUNT SCHOOLS OF EXCELLENCE

Screens Summary (Data as of 12-31-2022)

🚫 Fund Removed from Approved List ⚠️ Fund on Watch List

| Name | Ticker | Asset Class | Trailing Performance and Risk | | | | Management | | | Style | | Expense | | ESG Metrics | | | | |
|--|--------|---------------------------|-------------------------------|-------|-------|-------|------------|----------------|-------------|--------|------------|-----------|------------|-------------|-----------------|---------------|-------------|-------------|
| | | | 1 Yr | 3 Yr | 5 Yr | 10 Yr | Pass/ Fail | Std Dev 3 Yr % | Beta 3 Yr % | Tenure | Pass/ Fail | Style Box | Pass/ Fail | Exp Ratio | Sustain. Rating | Commit. Level | Carbon Risk | |
| | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| US Stock | | | | | | | | | | | | | | | | | | |
| MFS Massachusetts Investors Tr R6 | MITJX | Large Blend | -16.06 | 6.94 | 8.98 | 11.91 | ✔️ | 20.26 | 0.95 | 10.76 | ✔️ | 🇺🇸 | ✔️ | 0.37 | ✔️ | 4 | — | Low Risk |
| percentile rank | | | 36 | 58 | 41 | 43 | | | | | | | | | | | | |
| # of funds in category | | | 1,379 | 1,247 | 1,137 | 837 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Vanguard 500 Index Admiral | VFIAX | Large Blend Index | -18.15 | 7.62 | 9.39 | 12.52 | ✔️ | 21.17 | 1.00 | 6.68 | ✔️ | 🇺🇸 | ✔️ | 0.04 | ✔️ | 3 | 1-Low | Low Risk |
| percentile rank | | | 52 | 33 | 25 | 13 | | | | | | | | | | | | |
| # of funds in category | | | 1,379 | 1,247 | 1,137 | 837 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| American Funds Growth Fund of Amer R6 | RGAGX | Large Growth | -30.49 | 4.78 | 7.57 | 11.93 | ✔️ | 22.77 | 0.94 | 29.18 | ✔️ | 🇺🇸 | ✔️ | 0.30 | ✔️ | 1 | 1-Low | Low Risk |
| percentile rank | | | 54 | 59 | 66 | 49 | | | | | | | | | | | | |
| # of funds in category | | | 1,237 | 1,133 | 1,056 | 807 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| American Funds Washington Mutual R6 | RWMGX | Large Value | -8.18 | 8.55 | 9.41 | 12.25 | ✔️ | 19.43 | 0.89 | 25.52 | ✔️ | 🇺🇸 | ❌ | 0.26 | ✔️ | 2 | 1-Low | Low Risk |
| percentile rank | | | 5 | 16 | 22 | 26 | | | | | | | | | | | | |
| # of funds in category | | | 1,379 | 1,247 | 1,137 | 837 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Vanguard Mid-Cap Growth Index Admiral | VMGMX | Mid-Cap Growth | -28.84 | 4.86 | 7.81 | 10.90 | ✔️ | 24.98 | 1.00 | 9.86 | ✔️ | 🇺🇸 | ✔️ | 0.07 | ✔️ | 3 | 1-Low | Medium Risk |
| percentile rank | | | 64 | 42 | 40 | 45 | | | | | | | | | | | | |
| # of funds in category | | | 592 | 540 | 505 | 395 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Vanguard Mid-Cap Value Index Admiral | VMVAX | Mid-Cap Value | -7.90 | 6.74 | 6.39 | 10.98 | ✔️ | 24.01 | 0.96 | 16.38 | ✔️ | 🇺🇸 | ✔️ | 0.07 | ✔️ | 4 | 1-Low | Medium Risk |
| percentile rank | | | 47 | 50 | 40 | 13 | | | | | | | | | | | | |
| # of funds in category | | | 407 | 395 | 374 | 274 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| State St Russell Sm Cap® Gr Indx NL Cl C | | Small Growth | -26.49 | 0.43 | 3.34 | 9.07 | ✔️ | 26.57 | 1.00 | 13.33 | ✔️ | 🇺🇸 | ✔️ | 0.05 | ✔️ | 2 | — | Medium Risk |
| percentile rank | | | 45 | 84 | 88 | 78 | | | | | | | | | | | | |
| # of funds in category | | | 604 | 576 | 534 | 405 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| State St Russell Sm Cp® Val Indx NL Cl C | | Small Value | -14.57 | 4.77 | 4.15 | 8.46 | ✔️ | 27.47 | 0.99 | 13.33 | ✔️ | 🇺🇸 | ✔️ | 0.05 | ✔️ | 2 | — | Medium Risk |
| percentile rank | | | 85 | 75 | 62 | 55 | | | | | | | | | | | | |
| # of funds in category | | | 483 | 455 | 428 | 324 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Non-US Stock | | | | | | | | | | | | | | | | | | |
| American Funds New World R6 | RNWXG | Diversified Emerging Mkts | -21.75 | 1.01 | 3.04 | 4.98 | ✔️ | 20.37 | 0.90 | 23.56 | ✔️ | 🇺🇸 | ✔️ | 0.57 | ✔️ | 3 | 1-Low | Medium Risk |
| percentile rank | | | 58 | 17 | 3 | 2 | | | | | | | | | | | | |
| # of funds in category | | | 820 | 736 | 652 | 397 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| American Funds Intl Gr and Inc R6 | RIGGX | Foreign Large Blend | -15.16 | 0.36 | 2.06 | 4.28 | ✔️ | 21.51 | 1.08 | 14.26 | ✔️ | 🇺🇸 | ✔️ | 0.54 | ✔️ | 2 | 1-Low | Low Risk |
| percentile rank | | | 44 | 56 | 22 | 48 | | | | | | | | | | | | |
| # of funds in category | | | 763 | 723 | 630 | 440 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Vanguard International Growth Adm | VWILX | Foreign Large Growth | -30.79 | 3.14 | 4.75 | 7.84 | ✔️ | 24.95 | 1.05 | 13.02 | ✔️ | 🇺🇸 | ✔️ | 0.34 | ✔️ | 3 | — | Low Risk |
| percentile rank | | | 82 | 9 | 13 | 4 | | | | | | | | | | | | |
| # of funds in category | | | 443 | 399 | 346 | 230 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Vanguard International Value Inv | VTRIX | Foreign Large Value | -11.66 | 1.30 | 1.36 | 4.31 | ✔️ | 21.95 | 1.04 | 12.60 | ✔️ | 🇺🇸 | ✔️ | 0.36 | ✔️ | 2 | — | Medium Risk |
| percentile rank | | | 75 | 40 | 27 | 25 | | | | | | | | | | | | |
| # of funds in category | | | 356 | 326 | 303 | 180 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| American Funds Capital World Gr&Inc R6 | RWIGX | Global Stock | -17.01 | 3.43 | 4.61 | 7.94 | ✔️ | 19.70 | 0.96 | 16.92 | ✔️ | — | ✔️ | 0.42 | ✔️ | 2 | 1-Low | Low Risk |
| percentile rank | | | 44 | 60 | 60 | 54 | | | | | | | | | | | | |
| # of funds in category | | | 370 | 340 | 290 | 180 | | | | | | | | | | | | |

PARAMOUNT SCHOOLS OF EXCELLENCE

Screens Summary (Data as of 12-31-2022)

🔴 Fund Removed from Approved List ⚠️ Fund on Watch List

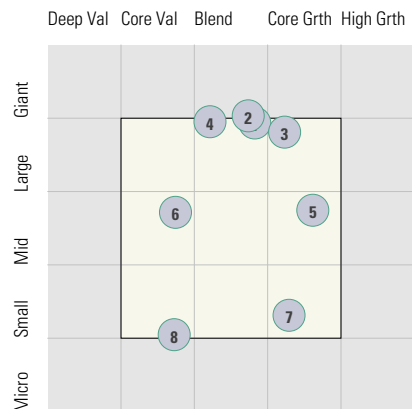
| Name | Ticker | Asset Class | Trailing Performance and Risk | | | | Management | | | Style | | Expense | | ESG Metrics | | | | |
|--|--------|--------------------------|-------------------------------|-------|-------|-------|------------|----------------|-------------|--------|------------|-----------|------------|-------------|-----------------|---------------|-------------|-------------|
| | | | 1 Yr | 3 Yr | 5 Yr | 10 Yr | Pass/ Fail | Std Dev 3 Yr % | Beta 3 Yr % | Tenure | Pass/ Fail | Style Box | Pass/ Fail | Exp Ratio | Sustain. Rating | Commit. Level | Carbon Risk | |
| | | | | | | | | | | | | | | | | Updated | Updated | Updated |
| Alternative | | | | | | | | | | | | | | | | | | |
| PIMCO Commodity Real Ret Strat Instl | PCRIX | Commodities Broad Basket | 8.85 | 13.57 | 7.23 | -1.44 | ✔️ | 22.31 | 1.17 | 4.17 | ✔️ | — | — | 0.76 | ✔️ | 3 | — | — |
| <i>percentile rank</i> | | | 91 | 49 | 36 | 71 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 114 | 109 | 91 | 65 | | | | | | | | | 12-31-2022 | — | — | |
| Vanguard Real Estate Index Admiral | VGSLX | Real Estate | -26.20 | -0.41 | 3.68 | 6.42 | ✔️ | 22.84 | 0.96 | 26.65 | ✔️ | — | ✔️ | 0.12 | ✔️ | 3 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 61 | 57 | 50 | 34 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 257 | 238 | 214 | 155 | | | | | | | | | 12-31-2022 | 02-15-2022 | 12-31-2022 | |
| Fixed Income | | | | | | | | | | | | | | | | | | |
| ⚠️ Western Asset Core Plus Bond IS | WAPSX | Core Plus Bond | -18.83 | -4.45 | -0.70 | 1.58 | ✔️ | 9.06 | 1.45 | 16.01 | ✔️ | — | — | 0.42 | ✔️ | 2 | — | — |
| <i>percentile rank</i> | | | 99 | 96 | 89 | 25 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 623 | 565 | 513 | 370 | | | | | | | | | 12-31-2022 | — | — | |
| PIMCO International Bond (USD-Hdg) Instl | PFORX | Global Bond | -9.84 | -2.00 | 0.72 | 2.61 | ✔️ | 4.88 | 0.64 | 8.27 | ✔️ | — | — | 0.51 | ✔️ | 3 | — | — |
| <i>percentile rank</i> | | | 14 | 13 | 5 | 1 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 130 | 112 | 98 | 59 | | | | | | | | | 12-31-2022 | — | — | |
| Vanguard High-Yield Corporate Adm | VWEAX | High Yield Bond | -8.97 | -0.15 | 2.31 | 3.75 | ✔️ | 10.27 | 0.90 | 14.89 | ✔️ | — | — | 0.13 | ✔️ | — | — | — |
| <i>percentile rank</i> | | | 27 | 44 | 26 | 23 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 687 | 630 | 584 | 417 | | | | | | | | | | | | |
| Vanguard Inflation-Protected Secs Adm | VAIPX | Inflation-Protected Bond | -11.89 | 1.09 | 1.96 | 1.00 | ✔️ | 6.84 | 0.97 | 1.15 | ✖️ | — | — | 0.10 | ✔️ | 3 | — | — |
| <i>percentile rank</i> | | | 54 | 53 | 52 | 43 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 217 | 204 | 195 | 138 | | | | | | | | | 12-31-2022 | — | — | |
| Baird Aggregate Bond Inst | BAGIX | Intermediate-Term Bond | -13.35 | -2.48 | 0.25 | 1.49 | ✔️ | 6.23 | 1.05 | 22.27 | ✔️ | 🗄️ | — | 0.30 | ✔️ | 3 | 1-Low | — |
| <i>percentile rank</i> | | | 49 | 31 | 22 | 9 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 471 | 423 | 389 | 289 | | | | | | | | | 12-31-2022 | 02-15-2022 | — | |
| Lincoln Stable Value Account -LNGPA | | Stable Value | — | — | — | — | — | — | — | 39.69 | ✔️ | — | — | — | — | — | — | — |
| <i>percentile rank</i> | | | — | — | — | — | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 42 | — | — | — | | | | | | | | | | | | |
| Federated Hermes Govt Ultrashort R6 | FGULX | Ultrashort Bond | 0.45 | 0.63 | 1.19 | — | ✔️ | 0.59 | 0.06 | 25.49 | ✔️ | — | — | 0.24 | ✔️ | — | — | — |
| <i>percentile rank</i> | | | 38 | 44 | 60 | — | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 237 | 218 | 180 | 107 | | | | | | | | | | | | |
| Balanced | | | | | | | | | | | | | | | | | | |
| American Funds Capital Income Bldr R6 | RIRGX | Global Allocation | -6.83 | 3.66 | 4.11 | 6.07 | ✔️ | 14.15 | 0.93 | 31.02 | ✔️ | 🗄️ | ✔️ | 0.26 | ✔️ | 3 | — | Medium Risk |
| <i>percentile rank</i> | | | 15 | 17 | 12 | 8 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 430 | 408 | 375 | 269 | | | | | | | | | 12-31-2022 | — | 12-31-2022 | |

PARAMOUNT SCHOOLS OF EXCELLENCE

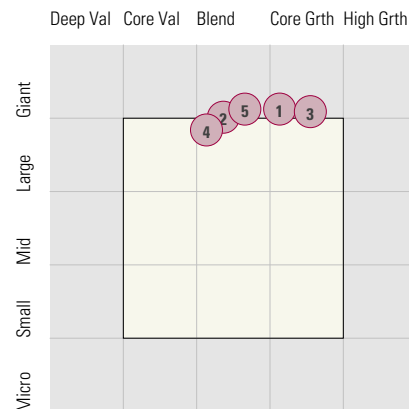
Style Analysis (Data as of 12-31-2022)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



| US Stock Funds | | | Super Sectors % | | | Asset Allocation % | | | |
|----------------|--|-------------------|-----------------|-----------|-----------|--------------------|----------|---------|-----------------|
| | Category | | Cyclical | Defensive | Sensitive | Cash | US Stock | Foreign | Avg Mkt Cap M\$ |
| 1 | MFS Massachusetts Investors Tr R6 | Large Blend | 28.54 | 29.02 | 42.45 | 0.85 | 90.12 | 9.03 | 131.12 |
| 2 | Vanguard 500 Index Admiral | Large Blend Index | 28.67 | 26.71 | 44.61 | 0.33 | 98.54 | 1.12 | 161.35 |
| 3 | American Funds Growth Fund of Amer R6 | Large Growth | 29.80 | 22.23 | 47.96 | 8.62 | 79.13 | 11.64 | 99.09 |
| 4 | American Funds Washington Mutual R6 | Large Value | 26.35 | 34.24 | 39.41 | 4.25 | 87.59 | 7.90 | 134.77 |
| 5 | Vanguard Mid-Cap Growth Index Admiral | Mid-Cap Growth | 27.75 | 17.64 | 54.62 | 0.66 | 98.09 | 1.25 | 23.11 |
| 6 | Vanguard Mid-Cap Value Index Admiral | Mid-Cap Value | 43.78 | 28.95 | 27.26 | 0.41 | 97.96 | 1.63 | 21.77 |
| 7 | State St Russell Sm Cap® Gr Indx NL CI C | Small Growth | 22.71 | 29.84 | 47.46 | 0.92 | 97.19 | 1.90 | 2.51 |
| 8 | State St Russell Sm Cp® Val Indx NL CI C | Small Value | 53.43 | 19.23 | 27.35 | 0.33 | 98.10 | 1.57 | 1.82 |

| Non-US Stock Funds | | | Super Sectors % | | | Regional Exposure % | | | Market Maturity % | | |
|--------------------|--|---------------------------|-----------------|-----------|-----------|---------------------|--------------|----------------|-------------------|-------|-----------------|
| | Category | | Cyclical | Defensive | Sensitive | Americas | Greater Asia | Greater Europe | Developed | EM | Avg Mkt Cap M\$ |
| 1 | American Funds New World R6 | Diversified Emerging Mkts | 40.45 | 23.60 | 35.96 | 36.28 | 39.06 | 24.67 | 60.61 | 39.39 | 52.53 |
| 2 | American Funds Intl Gr and Inc R6 | Foreign Large Blend | 37.80 | 26.38 | 35.82 | 14.47 | 28.83 | 56.70 | 85.71 | 14.29 | 45.50 |
| 3 | Vanguard International Growth Adm | Foreign Large Growth | 35.62 | 24.85 | 39.52 | 19.40 | 30.58 | 50.02 | 79.91 | 20.09 | 51.99 |
| 4 | Vanguard International Value Inv | Foreign Large Value | 43.79 | 16.66 | 39.54 | 9.51 | 40.34 | 50.14 | 79.78 | 20.22 | 28.83 |
| 5 | American Funds Capital World Gr&Inc R6 | Global Stock | 31.28 | 27.78 | 40.94 | 56.46 | 18.25 | 25.29 | 91.05 | 8.95 | 88.68 |

| Fixed Income Funds | | | Super Sectors % | | | | Other Stats | | Credit Quality % | | |
|--------------------|--|--------------------------|-----------------|-------|-----------|--------|------------------|-----------|------------------|-------|--|
| | Category | | US Govt Debt | Mtg | US Credit | Non US | Avg Eff Duration | Inv Grade | Below Inv Grade | NR/NA | |
| 1 | Western Asset Core Plus Bond IS | Core Plus Bond | 15.65 | 15.77 | 36.10 | 0.00 | 7.66 | 90.71 | 11.64 | -2.36 | |
| 2 | PIMCO International Bond (USD-Hdg) Instl | Global Bond | 40.62 | 2.82 | 6.35 | 0.00 | 6.67 | 94.31 | 5.70 | 0.00 | |
| 3 | Vanguard High-Yield Corporate Adm | High Yield Bond | 5.10 | 0.00 | 85.52 | 0.00 | 3.94 | 13.62 | 86.14 | 0.24 | |
| 4 | Vanguard Inflation-Protected Secs Adm | Inflation-Protected Bond | 95.86 | 0.00 | 0.00 | 0.00 | 6.54 | 95.88 | 0.00 | 4.12 | |
| 5 | Baird Aggregate Bond Inst | Intermediate-Term Bond | 25.92 | 25.01 | 47.20 | 0.00 | 6.17 | 99.70 | 0.30 | 0.00 | |
| 6 | Lincoln Stable Value Account -LNGPA | Stable Value | - | - | - | 0.00 | - | 0.00 | 0.00 | - | |
| 7 | Federated Hermes Govt Ultrashort R6 | Ultrashort Bond | 7.01 | 31.43 | 0.00 | 0.00 | 0.30 | 100.00 | 0.00 | 0.00 | |